

A system of primal-dual variational inequalities under monotonicity conditions

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Abstract

A system of primal-dual variational inequalities, which appears in many equilibrium-type problems in economics and transport and communication systems, is considered. The mappings involved in the problem are assumed monotone, but not strictly monotone. A two-level approach based on a combination of the approximate proximal point method and the dual method is used. An application to the economic equilibrium problem is considered by way of example. Copyright © 2003 by MAIK "Nauka/Interperiodica".
